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1. (Amended) A method for predicting a value of a target variable based on predictions of other variables, said method comprising:

obtaining historical values for the target variable at each of plural time points;

obtaining previously predicted values and currently predicted values for each of plural predictor variables, the plural predictor variables being different from the target variable;

assigning values to parameters of a forecasting model to obtain a best fit of the previously predicted values for the plural predictor variables to the historical values for the target variable; and

generating a predicted value for the target variable from the currently predicted values for at least a subset of the plural predictor variables using the forecasting model and the values assigned to the parameters of the forecasting model.

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8. (Amended) A method according to Claim 1, further comprising a step of finding a difference between the predicted value for the target variable and a second predicted value for the target variable which is predicted using a second technique that is different than said predicting step, so as to obtain an estimate of information that is specific to the target variable.

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9. (Amended) A method according to Claim 8, wherein the second technique is a combination forecast of the value of the target variable.

10. (Amended) A method according to Claim 8, further comprising a step of using the estimate of information that is specific to the target variable to predict an effect of a same type of information on a second variable that is different than the target variable.

11. (Amended) A method according to Claim 1, further comprising a step of finding a difference between the predicted value of the target variable and an actual value realized for the target variable.

12. (Amended) A method according to Claim 11, further comprising a step of using the difference between the predicted value of the target variable and the actual value realized for the target variable to predict an effect of a same type of information on a second variable that is different than the target variable.

15. (Amended) A method for predicting a value of a target variable based on predictions of other variables, said method comprising:
obtaining historical values for the target variable at each of plural time points;
obtaining previously predicted values and currently predicted values for each of plural predictor variables, the plural predictor variables being different from the target variable;

identifying a subset of the plural predictor variables whose previously predicted values provide a best fit to the historical values for the target variable, by using stepwise linear regression; and

generating a predicted value for the target variable from the currently predicted values for the subset of the plural predictor variables identified in said identifying step using weighting coefficients obtained from the stepwise linear regression.

18. (Amended) A method according to Claim 15, further comprising a step of finding a difference between the predicted value for the target variable and a second predicted value for the target variable that has been predicted using a second technique that is different than said predicting step, so as to obtain an estimate of information that is specific to the target variable.

19. (Amended) A method according to Claim 18, wherein the second technique is a combination forecast of the value of the target variable.

20. (Amended) A method according to Claim 18, further comprising a step of using the estimate of information that is specific to the target variable to predict an effect of a same type of information on a second variable that is different than the target variable.

21. (Amended) A method according to Claim 15, further comprising a step of finding a difference between the predicted value for the target variable and an actual value realized for the target variable.

22. (Amended) A method according to Claim 21, further comprising a step of using the difference between the predicted value for the target variable and the actual value realized for the target variable to predict an effect of a same type information on a second variable that is different than the target variable.

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23. (Amended) A computer-readable medium encoded with computer-executable process steps for predicting a value of a target variable based on predictions of other variables, wherein said computer-executable process steps include steps to:

obtain historical values for the target variable at each of plural time points;
obtain previously predicted values and currently predicted values for each of plural predictor variables, the plural predictor variables being different from the target variable;

assign values to parameters of a forecasting model to obtain a best fit of the previously predicted values for the plural predictor variables to the historical values for the target variable; and

generate a predicted value for the target variable from the currently predicted values for at least a subset of the plural predictor variables using the forecasting model and the values assigned to the parameters of the forecasting model.

24. An apparatus for predicting a value of a target variable based on predictions of other variables, said apparatus comprising:

a processor for executing stored program instruction steps; and

a memory connected to the processor for storing the program instruction steps, wherein the program instruction steps include steps to:

(a) obtain historical values for the target variable at each of plural time points; (b) obtain previously predicted values and currently predicted values for each of plural predictor variables, the plural predictor variables being different from the target variable;

(c) assign values to parameters of a forecasting model to obtain a best fit of the previously predicted values for the plural predictor variables to the historical values for the target variable; and

(d) generate a predicted value for the target variable from the currently predicted values for at least a subset of the plural predictor variables using the forecasting model and the values assigned to the parameters of the forecasting model.